



Form PTO-1449 (modified)	Atty. Docket No. NewMkt-P99-4	Serial No. 09/467646
List of Patents and Publications for Applicant's INFORMATION DISCLOSURE STATEMENT	Applicant: Anthony F. Herbst et al.	
(Use several sheets if necessary)	Filing Date: December 20, 1999	Group: RECEIVED 61
U.S. Patent Documents See Page 1	Foreign Patent Documents See Page 2	Other Art See Page 2

## U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date If App.
Dmk	A1	5,870,720	Feb. 9, 1999	Method for Implementing a Restructuring Exchange of an Excessive Undivided Debt.	705/38	705/35	Jun. 15, 1994
Dmk	A2	4,674,044	Jun. 16, 1987	Automated Securities Trading System	364/408	340/825.26	Jan. 30, 1985
Dmk	A3	5,875,437	Feb. 23, 1999	System for the Operation and Management of One or More Financial Accounts Through the Use of a Digital Communication and Computation for Exchange, Investment and Borrowing	705/40		Apr. 15, 1997

## Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
	B1						
	B2						

## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
Dmk	C1	Herbst, Anthony F. and Nicholas O. Ordway. "Stock Index Futures Contracts and Separability of Returns." <i>The Journal of Futures Markets</i> , Vol. 4, No. 1, pp. 87-102 (1984)
Dmk	C2	Hill, Joanne M. and Humza Naviwala. "Synthetic and Enhanced Index Strategies Using Futures on U.S. Indexes." <i>The Journal of Portfolio Management</i> , May 1999, pp. 61-74
Dmk	C3	McGinn, Daniel. "The Ultimate Guide to Indexing." <i>Bloomberg</i> , September 1999, pp. 66-83.
Dmk	C4	Miller, Todd and Timothy S. Meckel. "Beating Index Funds with Derivatives." <i>The Journal of Portfolio Management</i> , May 1999, pp. 75-87
Dmk	C5	Herbst, Anthony F., Joseph P. McCormack, Elizabeth N. West. "Investigation of Lead-Lag Relationship between Spot Stock Indices and Their Futures Contracts." <i>The Journal of Futures Markets</i> , Vol. 7, No. 4, pp. 373-381 (1987).
Dmk	C6	PIMCO Funds. "PMCO Stocks Plus Fund." (08/19/99) 12 Pages, <a href="http://www.pimcofunds.com">http://www.pimcofunds.com</a> .

PETER K. TRZYNA  
P. O. Box 7131  
Chicago, IL 60680-7131  
(312) 240-0824

EXAMINER: <i>Dmk M. K.</i>	DATE CONSIDERED: 7/09/02
EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.	

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)  
C: 564681NEW MKT P99-4.1449.